

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of December 31, 2017

Georgia Department of Community Health (SHBP): A dedicated portfolio that invests the portion of the State Health Benefit Plan (SHBP) monies not invested in GF1. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.45

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	01/01/18	\$ 10,051,724	\$ 10,051,724	\$ 10,051,724	P-1	A-1
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	01/02/18	206,219	206,219	206,219	P-1	A-1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	01/02/18	19,061,913	19,061,913	19,061,913	P-1	A-1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	01/02/18	19,057,788	19,057,788	19,057,788	P-1	A-2
DOMESTIC BANK RATED A-1+	Non-Collateralized Bank Deposit	01/02/18	19,059,120	19,059,120	19,059,120	P-1	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	01/11/18	95,000,000	95,000,000	95,000,000	NR	A-1
DOMESTIC BANK RATED A-1+	Term Repurchase Agreement ²	01/12/18	30,000,000	30,000,000	30,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Commercial Paper	01/24/18	15,000,000	14,894,941	14,987,538	NR	A-1
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	01/26/18	20,000,000	20,000,000	20,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement	03/12/18	40,000,000	40,000,000	40,000,000	NR	A-1
FOREIGN BANK RATED A-1	Term Repurchase Agreement	03/14/18	5,000,000	5,000,000	5,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/10/18	23,000,000	23,032,628	23,049,145	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	05/21/18	15,000,000	15,007,155	14,975,208	Aaa	AA+
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	06/30/18	32,000,000	32,000,000	32,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	4,000,000	3,977,647	3,996,014	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	07/20/18	10,000,000	10,000,000	10,020,834	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/23/18	10,000,000	10,001,730	10,020,845	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	5,400,000	5,399,984	5,395,438	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/05/22	10,000,000	9,995,300	10,031,908	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/26/22	5,000,000	4,971,316	4,994,916	Aaa	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	5,000,000	4,988,672	4,973,572	Aaa	AA+
U.S. TREASURY NOTE	U.S. Treasury	11/30/22	5,000,000	4,971,484	4,963,283	Aaa	AA+
			\$ 396,836,764	\$ 396,677,621	\$ 396,845,467		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

01/25/18
UNAUDITED

Schedule VI